

Dhyey Mavani <dmavani25@amherst.edu>

[Quant Club] Logistics + 10/06 Meeting (Sunday 7:00-8:30 PM Beneski 107 - Paino)

1 message

Trading Club Amherst College <trading@amherst.edu>

Thu, Oct 3, 2024 at 2:21 PM

To: Amherst Quant Trading <amherst-quant-trading-l@amherst.edu>, 35c3ea00-ca3e-9fc6-5350-5d1d526136cd@relay.engage.campuslabs.com

Dear Quant Enthusiasts,

Thank you so much for attending our last meeting. If you weren't able to attend, refer to our github for information. Please join our slack channel if you haven't already done so for real-time updates.

Projects:

We currently have 4 project-groups progressing along their github repositories under our org:

- 1. Pairs Trading with ML (Distance Approaches + ML)
- 2. Pairs Trading with Statistics (Cointegration + Codependence)
- 3. Convex Optimization
- 4. Arbitrage (Copula + PCA + Kalman)

Next Meeting Logistics:

• Date: Sunday 10/06

· Location: Beneski 107 (Paino Lecture Hall)

• Time: 7pm - 8:30pm

Agenda:

- · Potentially discussion of a surprise topic!
- Projects Group Discussions + Time to work together & get advice/direction
- Brain Teaser Activity
- Q&A regarding club, recruiting, etc.

Brainteaser:

The solution to last week's brain teaser is attached below. Here is the new brain teaser:

A truck driver has been tasked with transporting 3000 apples between towns A and B, which are 1000 miles apart. However, if the truck driver is driving while there are apples in his truck, he will eat them at a rate of 1 apple per mile. The truck has a maximum capacity of 1000 apples at any one time. The driver may deposit apples at any point between A and B. How can he get the maximum possible number of apples from town A to town B?

See you all soon!

Sincerely, Dhyey

Dhyey D. Mavani

Computer Science, Math (Honors) & Statistics (Honors) triple-major

Amherst College Class of 2025

Linkedin | Personal Website

ddmavani2003@gmail.com | dmavani25@amherst.edu

Available in Eastern Time Zone (Preferably Tue and Thu)

Loeb Center's Peer Career Advising Role Hours (Appt. on Handshake):

- Weekly 1:1 Career Guidance: Tuesday 12:00 noon to 2:00 PM (Loeb Center)
- PCA Resume Review Clinics: Wednesday 6:30 PM 8:00 PM (Morgan 110)

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9-29 Brainteaser Solution.pdf 266K